Numerical Optimisation: Trust Region Methods

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Assignment 3

2D Subspace Method

Recall the constraint minimisation problem for the trust region method with quadratic approximation of the function:

$$\min m(p) = f(x_k) + g^T p + \frac{1}{2} p^T B p \quad \text{s.t. } ||p|| \leq \Delta$$

Let us consider S the subspace spanned by g and $B^{-1}g$.

$$S = \text{span}(g, B^{-1}g)$$

We can take an orthonormal basis V in S and express p as a linear combination of this basis via:

$$p = Va$$

Now consider the minimisation problem in terms of this basis:

$$\min m_v(a) = f(x_k) + g_v^T a + \frac{1}{2} a^T B_v a \quad \text{s.t. } ||a|| \leq \Delta,$$

where we have used the fact that $V^T V = I$. As long as V has a full rank (g and $B^{-1}g$ are not collinear), if B is s.p.d. so is B_v. Note that if $g = cB^{-1}g$ the problem becomes 1D.

To solve the projected model m_v subject to $||p|| \leq \Delta$ we make use of Theorem 4.1 Nocedal Wiright. From this theorem for m_v we have that a minimizes m_v s.t. $||a|| \leq \Delta$ iff

$$\begin{cases} (B_v + \lambda I)\, a = -g_v, \quad \lambda \geq 0 \\ \lambda(\Delta - ||a||) = 0, \\ (B_v + \lambda I) \text{ is s.p.d.} \end{cases} \tag{1}$$

This gives two cases:

- $\lambda = 0$ and $||a|| < \Delta$. The unconstraint solution is inside the trust region. Then the first equation becomes:

$$B_v a = -g_v \quad \Rightarrow \quad a = -B_v^{-1} g_v$$

- $\lambda \geq 0$ and $||a|| = \Delta$. The constraint is active. Then we can solve the first equation:

$$a = -(B_v + \lambda I)^{-1} g_v$$

The additional equation is provided by the constraint:

$$||a|| = \Delta$$

To solve this system we make use of eigendecomposition of B_v:

$$B_v = Q^T D Q \quad \text{with } Q \text{ orthonormal}$$

Then we have:

$$Qa = -(D + \lambda I)^{-1} Q g_v$$

and realise that $(Qa)^T(Qa) = a^T Q^T Q a = a^T a$. We denote

$Q_a = Qa$ and $Q_g = Qg_v$. For i-th element of Q_a:

$$Q_{a,i} = -\frac{1}{(d_i + \lambda)} Q_{g,i},$$

with d_i the i-th element in the diagonal of D. Now, substituting Q_a into $||Q_a||^2 = Q_{a,1}^2 + Q_{a,2}^2 = \Delta^2$ we obtain:

$$\frac{Q_{g,1}^2}{(d_1 + \lambda)^2} + \frac{Q_{g,2}^2}{(d_2 + \lambda)^2} = \Delta^2$$

which we can transform to a 4th degree polynomial in λ assuming that $d_i + \lambda > 0$.